

UNITED STATES PATENT AND TRADEMARK OFFICE  
**CERTIFICATE OF CORRECTION**

PATENT NO. : 6,993,462 B1  
APPLICATION NO. : 09/654401  
DATED : January 31, 2006  
INVENTOR(S) : Vladimir Pavlovic et al.

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It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

In column 32, line 35, delete “  $[[\hat{X}_{t|t,i}]]\hat{x}_{t|t,i} \stackrel{\Delta}{=} \langle x_t | Y_t, s_T = e_i \rangle$ ,”

and insert --  $\hat{x}_{t|t,i} \stackrel{\Delta}{=} \langle x_t | Y_t, s_T = e_i \rangle$  --, therefor.

In column 14, below line 2, insert -- for  $t=1:T-1$  (Steps 104, 122) --.

In column 14, above line 3, insert -- for  $i=1:S$  (Steps 106, 120) --.

In column 15, line 57, delete “  $\langle x_t \rangle = E[x_t | U_T]$  ” and

insert --  $\langle x_t \rangle = E[x_t | Y_T]$  --, therefor.

In column 17, line 50, delete

.. Initialize  $Pr(s_0 = i) = p(i)$ , for  $i=0, \dots, S-1$ ; (Step 202) ..

In column 26, line 4, delete “ $j \rightarrow i$ ” and insert --  $j \rightarrow i$  --, therefor.

In column 26, line 23, delete “ $j=\arg$ ” and insert --  $j^*=\arg$  --, therefor.

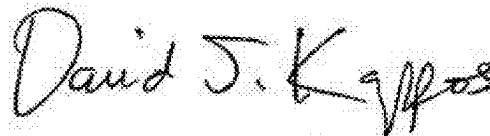
In column 31, line 15, after “state” delete “ $S_{-1}$ ” and insert --  $S_{t-1}$  --, therefor.

In column 36, line 10, in Claim 22, delete “(SLDS)” and insert -- (LDS) --, therefor.

In column 37, line 24, in Claim 27, delete “which;” and insert -- which: --, therefor.

In column 37, line 55, in Claim 28, delete “estate;” and insert -- estimate; --, therefor.

Signed and Sealed this  
Twelfth Day of July, 2011



David J. Kappos  
Director of the United States Patent and Trademark Office